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Examiner: n/a

The Examiner is requested to indicate consideration of these documents by initialing the appropriate column.

Please note that we have included an article by Merkoullovitch dated September 2001 in this Information Disclosure Statement for completeness. However, this article was written by an Applicant of the subject application less than one year before filing of this application, and accordingly should not be citable as prior art under 35 USC § 102(b).

Applicants reserve the right to contest the applicability of any of these documents as prior art against the subject application. If the Examiner has any questions concerning this Information Disclosure Statement, he/she is requested to contact the undersigned. Entry of the enclosed Information Disclosure Statement is believed to be in order and is respectfully requested.

This Information Disclosure Statement is being filed before the issuance of a first official action, and therefore no fees are required. However, please charge our deposit account No. 02-2095 if such a fee is required.

Respectfully submitted,

A handwritten signature in dark ink, appearing to read 'H. Samuel Frost', written over a horizontal line.

H. Samuel Frost  
Registration No. 31,696

Dated: April 3, 2002

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Substitute for form 1449A/PTO

**C m p l t e i f K n w n**

*(use as many sheets as necessary)*

Sheet 1 of 2

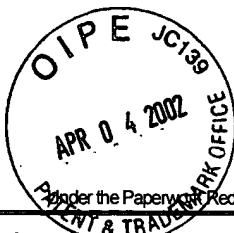
Application Number	10/084,650
Filing Date	02/28/2002
First Named Inventor	MERKOULOVITCH, Leonid et al.
Group Art Unit	n/a
Examiner Name	n/a
Attorney Docket Number	11483-159

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**Examiner  
Signature**

Date  
Considered

**Burden Hour Statement:** This form is estimated to take 2.0 hours to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, Washington, DC 20231. **DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO:** Assistant Commissioner for Patents, Washington, DC 20231.



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## INFORMATION DISCLOSURE STATEMENT BY APPLICANT

(use as many sheets as necessary)

Sheet 2 of 2

### Complete if Known

Application Number	10/084,650
Filing Date	02/28/2002
First Named Inventor	MERKOULOVITCH, Leonid et al.
Group Art Unit	n/a
Examiner Name	n/a
Attorney Docket Number	11483-159

### OTHER PRIOR ART -- NON PATENT LITERATURE DOCUMENTS

Examiner Initials *	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
		JAMSHIDIAN and Zhu, Scenario Simulation Theory and Methodology, Finance and Stochastics, 4(1): 43-67 (1997).	
		KREININ et al., Measuring Portfolio Risk Using Quasi Monte Carlo Methods, Algo Research Quarterly, 1(1): 17-25 (1998).	
		KREININ et al., Principal Component Analysis in Quasi Monte Carlo Simulation, Algo Research Quarterly, 1(2): 21-29 (1998).	
		MERKOULOVITCH, Leonid, "GenLib: Introduction to Generators", Algo Research Quarterly Vol. 4, No.3, 37-55, September, 2001.	

Examiner Signature		Date Considered	
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\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

<sup>1</sup> Unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached.

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